

Exhibit 35

**UNITED STATES BANKRUPTCY COURT
SOUTHERN DISTRICT OF NEW YORK**

----- X
In re : Chapter 11
: Case No. 08-13555 (JMP)
LEHMAN BROTHERS HOLDINGS INC., *et al.*, : Jointly Administered
Debtors. :
----- X

NOTICE OF DEPOSITION OF LEHMAN BROTHERS HOLDINGS, INC.

PLEASE TAKE NOTICE that, pursuant to Rules 26 and 30 of the Federal Rules of Civil Procedure, as made applicable to this matter by Rules 9014(c), 7026 and 7030 of the Federal Rules of Bankruptcy Procedure, Claimants Canary Wharf Management Ltd., Heron Quays (HQ2) T1 Limited and Heron Quays (HQ2) T2 Limited (“Canary Wharf”), by its attorneys, Sullivan & Cromwell LLP, will take the deposition by oral examination of Lehman Brothers Holdings Inc. (“LBHI”) by and through those officers, directors, managing agents or employees of LBHI most able to testify about the topics listed on Schedule A hereto. The deposition will be taken at the offices of Sullivan & Cromwell LLP, 125 Broad Street, New York, New York 10004 commencing on June 27, 2013 at 9:30 a.m. and continuing from day to day until completed, or at such other time and date as may be mutually agreed by the parties.

The deposition will take place before an officer duly authorized by law under Rule 28 of the Federal Rules of Civil Procedure. The deposition will be recorded by stenographic means, and may also be recorded by sound and/or visual means.

Dated: May 20, 2013
New York, New York

/s/ David B. Tulchin

David B. Tulchin
Marc De Leeuw
SULLIVAN & CROMWELL LLP
125 Broad Street
New York, New York 10004
Tel: (212) 558-4000
Fax: (212) 558-3588

*Attorneys for Canary Wharf Management
Ltd., Heron Quays (HQ2) T1 Limited and
Heron Quays (HQ2) T2 Limited*

SCHEDULE A

1. The lease agreement, dated March 16, 2005, (the “Lease”) among the Parties and Lehman Brothers Limited (“LBL”), among others, of the commercial property at 25 Bank Street, Canary Wharf, London E14 5LE (Parcel HQ2) (the “Premises”) including drafts, notes, communications from the negotiations and the like, from January 1, 2001 through June 30, 2005, to the extent it pertains to LBHI or what became Schedule 4 of the Lease.

2. Schedule 4 to the Lease, including the negotiations and all communications.

3. All documents relating to issues of liability that LBHI contends support or that LBHI may use in support of the Objection filed by LBHI on August 15, 2012, to the claims Claimants assert against LBHI.

4. The lease of the Premises to JPMorgan Chase Bank, National Association, (“JPMorgan”) on or about December 20, 2010, (the “JPMorgan Transaction”).

5. The letter agreement among the Claimants and LBL, dated December 3, 2010 (the “Forfeiture Letter”), including all communications.

6. The actual, potential or anticipated effect of the JPMorgan Transaction or the Forfeiture Letter on any claims asserted by the Claimants against LBL.

7. The email exchange that took place between counsel for Claimants and counsel for LBHI in December 2010.

8. LBHI entering the Lease and agreeing to Schedule 4 of the Lease.

9. LBL’s or LBHI’s actual, potential, or anticipated liability under the Lease or Schedule 4 of the Lease.

10. LBHI potentially or actually being offered or taking a new lease, including whether LBHI could, or would want to, take a new lease, and the market for assigning the Lease or re-letting the Premises specified in the Lease.

CERTIFICATE OF SERVICE

I, Andrew E. Gelfand, hereby certify that I caused a copy of the foregoing Notice of Deposition of Lehman Brothers Holdings Inc. to be served on May 20, 2013, by federal express and electronic mail, upon:

Weil, Gotshal & Manges LLP
1300 Eye Street, NW, Suite 900
Washington, DC 20005
Attn: Peter D. Isakoff

Attorneys for Lehman Brothers Holdings Inc.

/s/ Andrew E. Gelfand

Andrew E. Gelfand